Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 26/02/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 26-Feb-15			Any day expiry	2	3,173	3,173,000.00	36525975.40
$ / R 16-Mar-15	11.55	P	Foreign Exchange Future	226	240,176	240,176,000.00	2746233619.50
$ / R MAXI 16-Mar-15			Foreign Exchange Future	11	47	4,700,000.00	53702130.00
£ / R 16-Mar-15			Foreign Exchange Future	11	509	509,000.00	9050319.20
€ / R 16-Mar-15			Foreign Exchange Future	4	580	580,000.00	7516373.00
AU$ / R 16-Mar-15			Foreign Exchange Future	2	500	500,000.00	4506425.00
CHF / R 16-Mar-15			Foreign Exchange Future	1	32	32,000.00	386560.00
QUANTO € / $ 16-Mar-15			Foreign Exchange Future	0	0	0.00	0.00
$ / R 12-Jun-15			Foreign Exchange Future	70	50,544	50,544,000.00	588052677.30
$ / R MAXI 12-Jun-15			Foreign Exchange Future	2	8	800,000.00	9283050.00
€ / R 12-Jun-15			Foreign Exchange Future	7	6,144	6,144,000.00	80899436.00
AU$ / R 12-Jun-15			Foreign Exchange Future	1	162	162,000.00	1477845.00
$ / R 30-Jun-15			Any day expiry	2	8,000	8,000,000.00	93107800.00
$ / R 14-Sep-15			Foreign Exchange Future	9	9,761	9,761,000.00	114884253.40
$ / R 11-Dec-15			Foreign Exchange Future	1	50	50,000.00	599185.00
Total Futures				**348**	**319,616**	**325,061,000.00**	**3,746,210,598.80**
Total Options				**1**	**70**	**70,000.00**	**15,050.00**

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
Grand Total for Currency Future Turnover Summary				**349**	**319,686**	**325,131,000.00**	**3746225648.80**